

Solactive GBS Developed Markets Europe Large & Mid Cap USD Index TR

DESCRIPTION

The Solactive GBS Developed Markets Europe Large & Mid Cap USD Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the European market. It is calculated as a Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4FZ1 / SLA4FZ	Base Value / Base Date	694.63 Points / 08.05.2006
Bloomberg / Reuters	- / .SEULMCUT	Last Price	1096.85
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	450		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.09%	-0.09%	20.38%	-1.34%	-6.78%	57.90%
Performance (p.a.)	-	-	-	-	-	3.21%
Volatility (p.a.)	22.14%	18.17%	21.80%	28.82%	31.55%	22.57%
High	1117.33	1121.73	1121.73	1187.69	1187.69	1187.69
Low	1047.80	1047.80	895.48	761.34	761.34	354.69
Sharpe Ratio	-0.57	-0.03	2.08	-0.06	-0.28	0.13
Max. Drawdown	-5.51%	-6.59%	-6.59%	-35.90%	-35.90%	-62.13%
VaR 95 \ 99				-53.2% \ -86.7%		-35.2% \ -67.3%
CVaR 95 \ 99				-80.9% \ -167.2%		-56.5% \ -96.2%

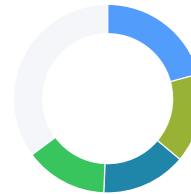
Composition by Currencies

- EUR 50.1%
- GBP 21.8%
- CHF 15.4%
- SEK 6.0%
- Others 6.7%



Composition by Countries

- GB 20.8%
- CH 15.3%
- FR 14.5%
- DE 14.2%
- Others 35.1%



TOP COMPONENTS AS OF 20-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	4.05%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.82%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.38%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.95%
SAP SE	SAP GY Equity	DE	EUR	1.83%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.58%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.56%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.41%
SANOFI SA	SAN FP Equity	FR	EUR	1.29%
SIEMENS AG	SIE GY Equity	DE	EUR	1.26%

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